

EXHIBIT 2

Exhibit 2

Collateral Performance Of The Deutsche Bank Trusts

	Abbr. Trust Name	Original Face Amount	Current Amount	Collateral Loss
1	AABST 2006-1	528,062,000	230,278,367	(\$197,355,810)
2	ACCR 2004-1	505,000,000	17,028,680	(\$12,480,952)
3	ACCR 2004-3	994,821,000	65,134,327	(\$36,328,758)
4	ACCR 2004-4	1,025,185,000	61,634,300	(\$52,048,914)
5	ACCR 2005-1	903,460,000	55,974,031	(\$58,976,228)
6	ACCR 2005-2	1,007,808,000	94,324,545	(\$96,964,834)
7	ACCR 2005-4	1,186,150,000	240,141,744	(\$229,417,968)
8	ACCR 2006-1	997,727,000	237,304,845	(\$213,000,904)
9	ACCR 2006-2	1,397,200,000	382,995,080	(\$333,170,616)
10	ACCR 2007-1	755,523,000	221,673,050	(\$207,972,658)
11	AHM 2005-1	4,010,525,000	307,096,895	(\$325,344,656)
12	AHM 2005-2	5,778,151,000	600,143,219	(\$636,085,599)
13	AHM 2006-1	1,964,063,000	310,760,078	(\$402,326,049)
14	AHM 2006-2	964,898,000	214,196,321	(\$300,224,490)
15	AHM 2006-3	1,731,358,000	300,117,131	(\$512,067,646)
16	AHM 2007-1	1,901,018,000	1,312,834,964	(\$800,799,705)
17	AHM 2007-A	447,914,667	110,211,219	(\$162,456,400)
18	AMIT 2004-1	1,177,206,000	82,359,918	(\$83,974,356)
19	AMIT 2005-1	1,182,000,000	101,020,438	(\$103,218,799)
20	AMIT 2005-2	1,144,437,000	123,857,082	(\$148,562,613)
21	AMIT 2005-4	1,176,654,000	218,624,869	(\$216,459,465)
22	ECR 2005-3	1,034,450,000	82,763,278	(\$113,369,579)
23	FBSI 2005-5	783,273,000	180,483,201	(\$187,111,599)
24	GMSL 2005-A	3,863,864,690	122,226,853	(\$15,555,850)
25	IMM 2004-10	2,111,091,000	106,564,095	(\$93,458,295)
26	IMM 2004-4	1,244,270,000	42,896,643	(\$24,994,427)
27	IMM 2004-5	1,423,081,000	39,565,418	(\$21,342,034)
28	IMM 2004-7	2,200,000,000	68,236,653	(\$51,780,435)
29	IMM 2004-8	1,600,270,000	47,894,878	(\$48,533,894)
30	IMM 2005-1	1,250,000,000	87,326,324	(\$63,840,335)
31	IMM 2005-4	1,922,316,000	132,464,157	(\$118,462,036)
32	IMM 2005-5	1,647,348,000	142,321,975	(\$134,308,346)
33	IMM 2005-7	1,750,621,000	234,134,165	(\$308,817,731)
34	IMM 2005-8	803,896,000	120,959,388	(\$112,219,482)
35	IMM 2007-A	697,400,000	135,243,001	(\$55,088,269)
36	MHL 2004-1	808,389,308	53,578,047	(\$23,364,727)
37	MHL 2004-2	629,928,000	47,826,703	(\$21,180,961)
38	MHL 2005-1	1,000,745,000	86,297,135	(\$37,321,050)
39	MHL 2005-2	678,815,000	57,935,587	(\$28,460,012)
40	MHL 2005-4	707,808,000	109,218,043	(\$98,576,440)

	Abbr. Trust Name	Original Face Amount	Current Amount	Collateral Loss
41	NCAMT 2006-ALT1	511,373,000	117,329,601	(\$86,311,940)
42	NCHET 2004-1	1,479,260,000	62,970,875	(\$51,437,180)
43	NCHET 2004-2	1,873,530,000	86,390,054	(\$66,758,508)
44	NCHET 2004-3	2,363,029,000	92,886,865	(\$108,142,170)
45	NCHET 2004-4	2,414,830,000	97,939,730	(\$140,851,277)
46	NCHET 2005-1	2,895,601,000	177,100,843	(\$213,538,416)
47	NCHET 2005-2	2,888,210,000	234,742,537	(\$282,012,930)
48	NCHET 2005-3	2,802,334,000	285,474,318	(\$358,759,819)
49	NCHET 2005-4	2,005,300,000	214,257,933	(\$324,471,885)
50	NCHET 2006-1	1,328,077,000	222,218,549	(\$362,631,472)
51	NCHET 2006-2	1,167,699,000	229,271,178	(\$311,335,851)
52	SAST 2004-1	1,100,000,000	57,313,077	(\$48,524,715)
53	SAST 2004-2	1,200,000,000	75,177,236	(\$46,743,829)
54	SAST 2004-3	900,000,000	51,960,981	(\$55,419,534)
55	SAST 2005-1	1,000,000,000	72,211,261	(\$69,229,991)
56	SAST 2005-3	900,000,000	143,425,279	(\$126,930,811)
57	SAST 2006-3	1,078,545,000	400,108,037	(\$377,744,757)
58	TMTS 2006-8	980,000,000	341,341,862	(\$598,564,409)
	Total	85,824,514,665	10,147,766,863	(\$10,316,432,417)